Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	2	"20040128261"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/19 14:26
L2	3	"mean-reverting model"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2005/04/19 15:05
L3	30	"mean reversion"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2005/04/19 15:06
L4	14	3 and @ad<"20020717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2005/04/19 15:27
L5	8	Ornstein-Uhlenbeck	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2005/04/19 15:27
L6	2	5 and @ad<"20020717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	ON	2005/04/19 15:27

Ref #	Hits	Search Query	DBs	Default Operator	Plurals	Time Stamp
L1	42	(706/14 or 706/12 or 706/61) and @ad<"20020717" and @pd>"20041220"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/20 07:58
L2	998	705/400	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/20 07:49
L3	796	2 and @ad<"20020717"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/20 07:57
L4	12	computer and mean-reverting and model and data and processing	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/20 07:58
L5	0	4 and @ad<"20020717" and @pd>"20041220"	US-PGPUB; USPAT; EPO; JPO; DERWENT; IBM_TDB	OR	OFF	2005/04/20 07:58

Google ["mean-reverting model"   ] [Search] Advanced Search
Preferences

Web

Results **1 - 10** of about **431** for "**mean-reverting model**". (**0.10** seconds)

Tip: Save time by hitting the return key instead of clicking on "search"

[PDF] Discounting a mean reverting cash flow
File Format: PDF/Adobe Acrobat - View as HTML
... The exponential OU **mean reverting model** describes how S(t) changes over ...
this means for the OU **mean reverting model**. First, let λ denote the risk ...
www.investmentscience.com/ Content/howtoArticles/oudiscount.pdf - Similar pages

[PDF] Maximum likelihood estimation of mean reverting processes
File Format: PDF/Adobe Acrobat - View as HTML
... The OU **mean reverting model** described in (1) is a gaussian model in the sense
that, given X. 0. ,. the time t value of the process X(t) is normally ...
www.investmentscience.com/Content/ howtoArticles/MLE_for_OR_mean_reverting.pdf -
Similar pages
[More results from www.investmentscience.com]

[PDF] Option Formulas for Mean-Reverting Power Prices with Spikes
File Format: PDF/Adobe Acrobat - View as HTML
... We sequentially move from a basic **mean-reverting model** ... As we noted, the
mean-reverting model works rather well for commodities such as oil ...
www.energyforum.net/downloads/ reports/Mean-reverting_with_spikes.pdf - Similar pages

Pricing Power Caps by Monte Carlo: Three Factor **Mean Reverting ...**
... Pricing Power Caps by Monte Carlo: Three Factor **Mean Reverting Model** with
Exogenously Heteroskedastic/ARCH Diffusion. 4:30 pm Thursday, July 20, 2000 ...
www.pims.math.ca/industrial/ 2000/financial/hatch-7-20.html - 3k - Cached - Similar pages

Mean Reversion Models
... In both cases, the **mean-reverting model** is much more consistent with the ...
The natural choice of a **mean-reverting model** for the commodity price (P) ...
sphere.rdc.puc-rio.br/marco.ind/revers.html - 21k - Apr 17, 2005 - Cached - Similar pages

[PDF] Pricing in Electricity Markets: a mean reverting jump diffusion ...
File Format: PDF/Adobe Acrobat
... the **mean reverting model** to account for a deterministic seasonality. However,
these. models do not incorporate jumps. We propose in this paper a similar ...
econwpa.wustl.edu:8089/eps/fin/papers/0501/0501011.pdf - Similar pages

[PDF] Mean Reverting Processes
File Format: PDF/Adobe Acrobat - View as HTML
... FEA's @Energy's **Mean Reverting Model** (Extracted from @Energy User's Guide).
In FEA's @Energy, the following equation governs the evolution of ...
www.fea.com/resources/ pdf/a_mean_reverting_processes.pdf - Similar pages

[PDF] The Power Sector Model
File Format: PDF/Adobe Acrobat - View as HTML
... **mean-reverting model** for temperature. Load: The daily load shape (ie, the load
for each of the ... Fuel: A lognormal **mean-reverting model** fitted to the ...
www.fea.com/resources/pdf/a_power_sector_model.pdf - Similar pages

[More results from www.fea.com]

[PPT] Stochastic Models for Multipath Fading Channels
File Format: Microsoft Powerpoint 97 - View as HTML
... Illustration of **mean reverting model**. b(t,t) high: not-dense environment.
b(t,t) low: dense environment. Chapter 3: Temporal Log-Normal Model ...
www.site.uottawa.ca/~chadcha/ TUTORIALCDC2002/Chapter_3.ppt - Similar pages

[PDF] An interest rate model with a Markovian mean reverting level
File Format: PDF/Adobe Acrobat
... **mean reverting model**. This demonstrates the validity of the. bond pricing
equation (14). 6. Conclusion. This paper contributes to the development of ...
www.iop.org/EJ/article/1469-7688/2/6/304/qf2604.pdf - Similar pages

Goooooooooogle ▶
Result Page: 1 2 3 4 5 6 7 8 9 10   **Next**

Free! Get the Google Toolbar. Download Now - About Toolbar

Google ▾ [   ] ▾ Search Web ▾   PageRank 3 blocked AutoFill Options

"mean-reverting model"   Search

Search within results | Language Tools | Search Tips | Dissatisfied? Help us improve

Google Home - Advertising Programs - Business Solutions - About Google

©2005 Google